

EXHIBIT F

Excerpts From The
March 15, 2006
Deposition of
Alain Probst

19 that since we entered into such transactions repeatedly
20 in the market room there was no need for private
21 transactions to be concluded as being any different
22 from a CDS signed in the room.

8 The document is a January 231st 2000 memo
9 from the Internal Audit Department. If you look on
10 the second page of the memo, the third paragraph under
11 heading three, isn't it true that CDSs that you were
12 working with were not done all the time, these were
13 exceptional in nature as is stated in the audit memo?

14 A. The CDS concluded with private individuals
15 are, it's true, exceptional and it was a first
16 occurrence in the Bank in my recollection.

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19 Q. That's not my question, sir. I said isn't
20 it true that the people in that Marketing Department
21 did not deal with private individuals issuing CDSs?

22 A. I did not follow the specific contracts dealt
23 with by the marketing people, so I could not answer
24 that.

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14 accepted in the market room to the -- withdrawn. You
15 told the police that the technique of Credit Default
16 Swaps was widely accepted in the market room but you
17 also didn't tell them that the Credit Default Swaps in
18 question with the Radial loan were not issued from the
19 market room, am I right?

20 A. I provided the police with an answer to all
21 their questions.

22 Q. Sir, it is true, though, that the CDS that
23 was issued with respect to the Radial loan was not
24 issued from the market room, am I right?

25 A. It was issued on the basis of documentation

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1 supervised by our attorneys.

2 Q. Sir, it was not issued from the market room,
3 am I correct?

4 A. Yes, that is correct.